

ABSTRACT

This study aims to determine the influence of Earning Per Share, Return On Equity, Debt to Equity Ratio, inflation, and exchange rate partially and simultaneously to the stock returns of Sub Sector of Oil Palm Plantation listed on Indonesia Stock Exchange Period 2011-2015. In addition, this study aims to analyze the strategy for Sub Sector of Oil Palm Plantation Company to improve performance and the stock return. The sample used in this research is 10 companies from 16 companies Sub Sector of Oil Palm Plantation listed on Indonesia Stock Exchange during period 2011-2015 so that obtained total observation unit 50. The analysis tool used is data panel regression analysis with techniques estimation data panel regression, classical assumption test and hypothesis test.

The result of this study showed that only Return On Equity, Debt to Equity Ratio, and inflation partially has significant influence to stock return. While simultaneously Earning Per Share, Return On Equity, Debt to Equity Ratio, inflation, and exchange rate has significant influence to the stock return.

Based on the factors that have influence on stock return in 2011-2015, PT. Eagle High Plantations Tbk can represent the Sub Sector of Oil Palm Plantation to identified the current performance and analyzed the strategy. The strategy formulation was conducted by describing the strengths, weaknesses, opportunities, and threats. So that can be determined the competitive position and strategy formulation. This study used SWOT analysis and AHP method.

Keywords: Earning Per Share, Return On Equity, Debt to Equity Ratio, Macroeconomy, SWOT Analysis, AHP Method